

CS5930: Methods of Computational Finance

View Online



1.

Hull J. Options, Futures, and Other Derivatives. Ninth edition. Harlow, England: Pearson; 2018.

2.

Hull J. Options, Futures, and Other Derivatives [Internet]. Global edition. Harlow: Pearson; 2017. Available from:
<https://ebookcentral.proquest.com/lib/rhul/detail.action?docID=5186416>

3.

Wilmott P. Paul Wilmott Introduces Quantitative Finance. Chichester: John Wiley; 2001.

4.

Wilmott P. Paul Wilmott Introduces Quantitative Finance [Internet]. John Wiley; 2001. Available from:
<https://ebookcentral-proquest-com.ezproxy01.rhul.ac.uk/lib/rhul/detail.action?docID=284482>

5.

Wilmott P. Paul Wilmott Introduces Quantitative Finance. 2nd Edition. Hoboken, New Jersey: John Wiley & Sons Ltd; 2007.

6.

Wilmott P, Howison S, Dewynne J. The Mathematics of Financial Derivatives: A Student Introduction. Oxford: Cambridge University Press; 1995.

7.

Bodie Z, Merton RC, Cleeton D. Financial Economics. 2nd Edition. Boston, MA: Pearson Learning Solutions; 2012.

8.

Bodie Z, Merton RC. Finance. Upper Saddle River, N.J: Prentice Hall; 2000.

9.

Mankiw NG, Taylor MP. Economics. Fourth edition. Andover, Hampshire: Cengage Learning; 2017.

10.

Mankiw NG, Taylor MP. Economics [Internet]. 4th Edition. Andover: Cengage Learning EMEA; 2017. Available from:
<https://ebookcentral.proquest.com/lib/rhul/detail.action?docID=5267279>

11.

Baxter M, Rennie A. Financial Calculus: An Introduction to Derivative Pricing. Cambridge: Cambridge University Press; 1996.

12.

Brett M. How To Read The Financial Pages. London: Cornerstone; 2011.

13.

Davis MHA. Mathematical Finance: A Very Short Introduction. Oxford: Oxford University Press; 2019.